

# **EXHIBIT 16**

## Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

|                    |                      |               | Purchases of Treasury Bills            |                            |                      |  | Sales/Redemptions of Treasury Bills |                                |                               |   |   |   |
|--------------------|----------------------|---------------|--|----------------------------|----------------------|--|-------------------------------------|--------------------------------|-------------------------------|---|---|---|
| Brokerage Account  | CUSIP <sup>[1]</sup> | Maturity Date | Purchase Date(s)                       | Total Face Value Purchased | Total Purchase Price | Brokerage Account Statement Bates Reference  | Sale/Redemption Date(s)             | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity            | Brokerage Account Statement Bates Reference |
| Bear Stearns 698   | 912795HJ3            | 2/28/2002     | 11/2/2001                              | \$ 4,000,000               | \$ (3,979,940)       | BSTSAC0000014                                | 1/31/2002                           | \$ (4,000,000)                 | \$ 3,993,280                  | \$ 13,340                               | Sold  | BSTSAC0000297                               |
| Bear Stearns 698   | 912795KW0            | 8/15/2002     | 5/16/2002                              | \$ 6,800,000               | \$ (6,771,123)       | BSTSAC0000279                                | 5/30/2002<br>5/31/2002<br>8/15/2002 | \$ (6,800,000)                 | \$ 6,777,468                  | \$ 6,345                                | \$6M sold for \$5,977,468; \$800,000 redeemed | BSTSAC0000260<br>BSTSAC0000279              |
| Fidelity 043       | 912795DM0            | 3/16/2000     | 2/29/2000                              | \$ 100,000,000             | \$ (99,777,333)      | FMRSA0001532                                 | 3/16/2000                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 222,667                              | Redeemed                                      | FMRSA0001536                                |
| Fidelity 043       | 912795GN5            | 6/28/2001     | 4/11/2001                              | \$ 50,000,000              | \$ (49,593,750)      | FMRSA0001577                                 | 4/26/2001<br>6/28/2001              | \$ (50,000,000)                | \$ 49,839,388                 | \$ 245,638                              | \$25M sold for \$24,839,388; \$25M redeemed   | FMRSA0001577<br>FMRSA0001584                |
| Fidelity 043       | 912795HA2            | 7/5/2001      | 4/11/2001                              | \$ 50,000,000              | \$ (49,550,209)      | FMRSA0001577                                 | 7/5/2001                            | \$ (50,000,000)                | \$ 50,000,000                 | \$ 449,792                              | Redeemed                                      | FMRSA0001588                                |
| Lehman 398         | 912795GY1            | 6/14/2000     | 6/9/2000                               | \$ 7,291,000               | \$ (7,284,975)       | MADTSS00239254                               | 6/14/2000                           | \$ (7,291,000)                 | \$ 7,291,000                  | \$ 6,025                                | Redeemed                                      | MADTSS00239254                              |
| Lehman 398         | 912795HZ7            | 12/27/2001    | 12/17/2001                             | \$ 76,000,000              | \$ (75,964,850)      | BARSA0018951                                 | 12/27/2001                          | \$ (76,000,000)                | \$ 76,000,000                 | \$ 35,150                               | Redeemed                                      | BARSA0018951                                |
| Lehman 398         | 912795JE2            | 1/31/2002     | 1/24/2002                              | \$ 50,000,000              | \$ (49,983,958)      | BARSA0019104                                 | 1/31/2002                           | \$ (50,000,000)                | \$ 50,000,000                 | \$ 16,042                               | Redeemed                                      | BARSA0019105                                |
| Lehman 398         | 912795JQ5            | 4/18/2002     | 1/24/2002                              | \$ 44,400,000              | \$ (44,227,506)      | BARSA0019104                                 | 4/18/2002                           | \$ (44,400,000)                | \$ 44,400,000                 | \$ 172,494                              | Redeemed                                      | BARSA0018794                                |
| Lehman 398         | 912795JT9            | 5/9/2002      | 4/18/2002                              | \$ 46,715,000              | \$ (46,670,718)      | BARSA0018794                                 | 5/9/2002                            | \$ (46,715,000)                | \$ 46,715,000                 | \$ 44,282                               | Redeemed                                      | BARSA0019402                                |
| Lehman 398         | 912795JV4            | 5/23/2002     | 5/9/2002                               | \$ 46,743,000              | \$ (46,712,461)      | BARSA0019402                                 | 5/23/2002                           | \$ (46,743,000)                | \$ 46,743,000                 | \$ 30,539                               | Redeemed                                      | BARSA0019403                                |
| Lehman 398         | 912795JZ5            | 6/20/2002     | 5/23/2002                              | \$ 46,804,000              | \$ (46,742,843)      | BARSA0019403                                 | 6/20/2002                           | \$ (46,804,000)                | \$ 46,804,000                 | \$ 61,157                               | Redeemed                                      | BARSA0019258                                |
| Lehman 398         | 912795KA8            | 6/27/2002     | 6/14/2002                              | \$ 20,675,000              | \$ (20,662,457)      | BARSA0019258                                 | 6/27/2002                           | \$ (20,675,000)                | \$ 20,675,000                 | \$ 12,543                               | Redeemed                                      | BARSA0019258                                |
| Lehman 398         | 912795KQ3            | 7/5/2002      | 6/28/2002                              | \$ 6,557,000               | \$ (6,554,885)       | BARSA0019259                                 | 7/5/2002                            | \$ (6,557,000)                 | \$ 6,557,000                  | \$ 2,115                                | Redeemed                                      | BARSA0019179                                |
| Lehman 398         | 912795KR1            | 7/11/2002     | 7/8/2002                               | \$ 25,000,000              | \$ (24,996,667)      | BARSA0019179                                 | 7/11/2002                           | \$ (25,000,000)                | \$ 25,000,000                 | \$ 3,333                                | Redeemed                                      | BARSA0019179                                |
| Lehman 398         | 912795KS9            | 7/18/2002     | 7/1/2002<br>7/8/2002                   | \$ 57,840,000              | \$ (57,804,579)      | BARSA0019179                                 | 7/18/2002                           | \$ (57,840,000)                | \$ 57,840,000                 | \$ 35,421                               | Redeemed                                      | BARSA0019181                                |
| Lehman 398         | 912795KU4            | 8/1/2002      | 7/31/2002                              | \$ 5,630,000               | \$ (5,629,744)       | BARSA0019183                                 | 8/1/2002                            | \$ (5,630,000)                 | \$ 5,630,000                  | \$ 256                                  | Redeemed                                      | BARSA0018873                                |
| Lehman 398         | 912795KV2            | 8/8/2002      | 7/19/2002<br>7/31/2002                 | \$ 100,771,000             | \$ (100,701,911)     | BARSA0019181<br>BARSA0019182<br>BARSA0019183 | 8/8/2002                            | \$ (100,771,000)               | \$ 100,771,000                | \$ 69,089                               | Redeemed                                      | BARSA0018874                                |
| Lehman 398         | 912795KX8            | 8/22/2002     | 8/13/2002                              | \$ 50,000,000              | \$ (49,979,563)      | BARSA0018874                                 | 8/22/2002                           | \$ (50,000,000)                | \$ 50,000,000                 | \$ 20,438                               | Redeemed                                      | BARSA0018876                                |
| Lehman 398         | 912795KY6            | 8/29/2002     | 8/13/2002                              | \$ 26,250,000              | \$ (26,230,867)      | BARSA0018875                                 | 8/29/2002                           | \$ (26,250,000)                | \$ 26,250,000                 | \$ 19,133                               | Redeemed                                      | BARSA0018878                                |
| Lehman 398         | 912795KZ3            | 9/5/2002      | 8/23/2002                              | \$ 86,670,000              | \$ (86,614,724)      | BARSA0018877                                 | 9/5/2002                            | \$ (86,670,000)                | \$ 86,670,000                 | \$ 55,276                               | Redeemed                                      | BARSA0019654                                |
| Lehman 398         | 912795LN9            | 12/5/2002     | 11/25/2002                             | \$ 24,200,000              | \$ (24,191,900)      | BARSA0019493                                 | 12/5/2002                           | \$ (24,200,000)                | \$ 24,200,000                 | \$ 8,100                                | Redeemed                                      | BARSA0018963                                |
| Lehman 435         | 912795ZU8            | 8/9/2007      | 5/10/2007                              | \$ 100,000,000             | \$ (98,803,097)      | SECSAH0001300                                | 8/9/2007                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 1,196,903                            | Redeemed                                      | SECSAH0001341                               |
| Lehman 435         | 912795A92            | 11/8/2007     | 8/9/2007                               | \$ 100,000,000             | \$ (98,782,875)      | SECSAH0001341                                | 11/8/2007                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 1,217,125                            | Redeemed                                      | SECSAH0001388                               |
| Lehman 435         | 912795C66            | 2/7/2008      | 11/8/2007                              | \$ 100,000,000             | \$ (99,115,278)      | SECSAH0001388                                | 2/7/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 884,722                              | Redeemed                                      | SECSAH0001278                               |
| Lehman 435         | 912795E31            | 5/8/2008      | 2/7/2008                               | \$ 100,000,000             | \$ (99,479,278)      | SECSAH0001278                                | 5/8/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 520,722                              | Redeemed                                      | SECSAH0001310                               |
| Lehman 435         | 912795F89            | 8/7/2008      | 5/8/2008                               | \$ 100,000,000             | \$ (99,598,083)      | SECSAH0001310                                | 8/7/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 401,917                              | Redeemed                                      | SECSAH0001353                               |
| M&T Bank 039       | 912795ZU8            | 8/9/2007      | 6/1/2007                               | \$ 100,000,000             | \$ (99,119,292)      | MTSSAA0000116                                | 8/9/2007                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 880,708                              | Redeemed                                      | MTSSAA0000112                               |
| M&T Bank 039       | 912795A92            | 11/8/2007     | 8/9/2007                               | \$ 100,000,000             | \$ (98,801,833)      | MTSSAA0000112                                | 11/8/2007                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 1,198,167                            | Redeemed                                      | MTSSAA0000099                               |
| M&T Bank 039       | 912795C66            | 2/7/2008      | 11/8/2007                              | \$ 100,000,000             | \$ (99,086,208)      | MTSSAA0000099                                | 2/7/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 913,792                              | Redeemed                                      | MTSSAA0000086                               |
| M&T Bank 039       | 912795E31            | 5/8/2008      | 2/7/2008                               | \$ 100,000,000             | \$ (99,469,167)      | MTSSAA0000086                                | 5/8/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 530,833                              | Redeemed                                      | MTSSAA0000072                               |
| M&T Bank 039       | 912795F89            | 8/7/2008      | 5/8/2008                               | \$ 100,000,000             | \$ (99,614,900)      | MTSSAA0000072                                | 8/7/2008                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 385,100                              | Redeemed                                      | MTSSAA0000060                               |
| M&T Bank 039       | 912795H53            | 11/6/2008     | 8/7/2008                               | \$ 100,000,000             | \$ (99,584,181)      | MTSSAA0000060                                | 11/6/2008                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 415,819                              | Redeemed                                      | MTSSAA0000046                               |
| M&T Bank 039       | 912795K59            | 2/26/2009     | 11/6/2008                              | \$ 100,000,000             | \$ (99,869,333)      | MTSSAA0000046                                | 11/12/2008                          | \$ (100,000,000)               | \$ 99,899,889                 | \$ 30,556                               | Sold  | MTSSAA0000047                               |
| Morgan Stanley 719 | 912795FT3            | 2/15/2001     | 11/16/2000<br>11/17/2000<br>11/21/2000 | \$ 250,000,000             | \$ (246,168,232)     | MSYSAB0000112                                | 2/15/2001                           | \$ (250,000,000)               | \$ 250,000,000                | \$ 3,831,768                            | Redeemed                                      | MSYSAB0000118                               |
| Morgan Stanley 719 | 912795GG0            | 5/17/2001     | 11/20/2000<br>11/21/2000               | \$ 250,000,000             | \$ (242,588,815)     | MSYSAB0000112                                | 5/17/2001                           | \$ (250,000,000)               | \$ 250,000,000                | \$ 7,411,185                            | Redeemed                                      | MSYSAB0000124                               |
| Morgan Stanley 719 | 912795HE4            | 8/2/2001      | 2/15/2001                              | \$ 250,000,000             | \$ (244,470,002)     | MSYSAB0000118                                | 8/2/2001                            | \$ (250,000,000)               | \$ 250,000,000                | \$ 5,529,998                            | Redeemed                                      | MSYSAB0000130                               |

## Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

|                    |                      |               | Purchases of Treasury Bills          |                            |                      |   | Sales/Redemptions of Treasury Bills |                                |                               |   |  |   |
|--------------------|----------------------|---------------|--------------------------------------|----------------------------|----------------------|---|-------------------------------------|--------------------------------|-------------------------------|---|--|---|
| Brokerage Account  | CUSIP <sup>[1]</sup> | Maturity Date | Purchase Date(s)                     | Total Face Value Purchased | Total Purchase Price | Brokerage Account Statement Bates Reference | Sale/Redemption Date(s)             | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity           | Brokerage Account Statement Bates Reference |
| Morgan Stanley 719 | 912795GQ8            | 8/16/2001     | 5/17/2001                            | \$ 125,000,000             | \$ (123,913,002)     | MSYSAB0000124                               | 8/16/2001                           | \$ (125,000,000)               | \$ 125,000,000                | \$ 1,086,998                            | Redeemed                                     | MSYSAB0000130                               |
| Morgan Stanley 719 | 912795GR6            | 9/13/2001     | 5/15/2001<br>5/17/2001               | \$ 200,000,000             | \$ (197,707,130)     | MSYSAB0000124                               | 9/13/2001                           | \$ (200,000,000)               | \$ 200,000,000                | \$ 2,292,870                            | Redeemed                                     | MSYSAB0000133                               |
| Morgan Stanley 719 | 912795HR5            | 10/4/2001     | 5/15/2001                            | \$ 7,000,000               | \$ (6,902,534)       | MSYSAB0000124                               | 10/4/2001                           | \$ (7,000,000)                 | \$ 7,000,000                  | \$ 97,466                               | Redeemed                                     | MSYSAB0000137                               |
| Morgan Stanley 719 | 912795HS3            | 10/18/2001    | 8/2/2001                             | \$ 150,000,000             | \$ (148,918,802)     | MSYSAB0000130                               | 10/1/2001<br>10/18/2001             | \$ (150,000,000)               | \$ 149,880,498                | \$ 961,695                              | \$100M sold for \$99,880,498; \$50M redeemed | MSYSAB0000137                               |
| Morgan Stanley 719 | 912795HT1            | 10/25/2001    | 8/16/2001                            | \$ 75,000,000              | \$ (74,518,727)      | MSYSAB0000130                               | 10/25/2001                          | \$ (75,000,000)                | \$ 75,000,000                 | \$ 481,273                              | Redeemed                                     | MSYSAB0000137                               |
| Morgan Stanley 719 | 912795GU9            | 12/6/2001     | 8/2/2001                             | \$ 100,000,000             | \$ (98,852,002)      | MSYSAB0000130                               | 12/6/2001                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 1,147,998                            | Redeemed                                     | MSYSAB0000140                               |
| Morgan Stanley 719 | 912795JC6            | 1/17/2002     | 9/18/2001                            | \$ 100,000,000             | \$ (99,112,702)      | MSYSAB0000133                               | 1/17/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 887,298                              | Redeemed                                     | MSYSAB0000143                               |
| Morgan Stanley 719 | 912795JD4            | 1/24/2002     | 8/16/2001<br>10/18/2001              | \$ 100,000,000             | \$ (98,988,505)      | MSYSAB0000130<br>MSYSAB0000137              | 1/24/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 1,011,495                            | Redeemed                                     | MSYSAB0000143                               |
| Morgan Stanley 719 | 912795JF9            | 2/7/2002      | 9/18/2001<br>10/4/2001<br>10/25/2001 | \$ 200,000,000             | \$ (198,252,142)     | MSYSAB0000133<br>MSYSAB0000137              | 2/7/2002                            | \$ (200,000,000)               | \$ 200,000,000                | \$ 1,747,858                            | Redeemed                                     | MSYSAB0000146                               |
| Morgan Stanley 719 | 912795JJ1            | 3/7/2002      | 12/6/2001                            | \$ 50,000,000              | \$ (49,788,952)      | MSYSAB0000140                               | 3/7/2002                            | \$ (50,000,000)                | \$ 50,000,000                 | \$ 211,048                              | Redeemed                                     | MSYSAB0000149                               |
| Morgan Stanley 719 | 912795JK8            | 3/14/2002     | 12/6/2001                            | \$ 50,000,000              | \$ (49,774,052)      | MSYSAB0000140                               | 3/14/2002                           | \$ (50,000,000)                | \$ 50,000,000                 | \$ 225,948                              | Redeemed                                     | MSYSAB0000149                               |
| Morgan Stanley 719 | 912795JL6            | 3/21/2002     | 1/17/2002                            | \$ 100,000,000             | \$ (99,739,305)      | MSYSAB0000143                               | 3/21/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 260,695                              | Redeemed                                     | MSYSAB0000149                               |
| Morgan Stanley 719 | 912795JM4            | 3/28/2002     | 1/24/2002                            | \$ 100,000,000             | \$ (99,725,305)      | MSYSAB0000143                               | 3/28/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 274,695                              | Redeemed                                     | MSYSAB0000149                               |
| Morgan Stanley 719 | 912795JT9            | 5/9/2002      | 2/7/2002                             | \$ 100,000,000             | \$ (99,582,905)      | MSYSAB0000146                               | 5/9/2002                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 417,095                              | Redeemed                                     | MSYSAB0000154                               |
| Morgan Stanley 719 | 912795JU6            | 5/16/2002     | 2/7/2002                             | \$ 100,000,000             | \$ (99,549,505)      | MSYSAB0000146                               | 5/16/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 450,495                              | Redeemed                                     | MSYSAB0000154                               |
| Morgan Stanley 719 | 912795KA8            | 6/27/2002     | 3/7/2002<br>3/14/2002                | \$ 100,000,000             | \$ (99,481,160)      | MSYSAB0000149                               | 6/27/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 518,840                              | Redeemed                                     | MSYSAB0000157                               |
| Morgan Stanley 719 | 912795KR1            | 7/11/2002     | 3/21/2002                            | \$ 100,000,000             | \$ (99,458,705)      | MSYSAB0000149                               | 7/11/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 541,295                              | Redeemed                                     | MSYSAB0000160                               |
| Morgan Stanley 719 | 912795KS9            | 7/18/2002     | 3/28/2002                            | \$ 100,000,000             | \$ (99,449,305)      | MSYSAB0000149                               | 7/18/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 550,695                              | Redeemed                                     | MSYSAB0000160                               |
| Morgan Stanley 719 | 912795KT7            | 7/25/2002     | 5/9/2002                             | \$ 100,000,000             | \$ (99,643,905)      | MSYSAB0000154                               | 7/25/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 356,095                              | Redeemed                                     | MSYSAB0000160                               |
| Morgan Stanley 719 | 912795KU4            | 8/1/2002      | 5/16/2002                            | \$ 100,000,000             | \$ (99,642,805)      | MSYSAB0000154                               | 8/1/2002                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 357,195                              | Redeemed                                     | MSYSAB0000163                               |
| Morgan Stanley 719 | 912795LA7            | 9/12/2002     | 6/27/2002                            | \$ 100,000,000             | \$ (99,655,605)      | MSYSAB0000157                               | 9/12/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 344,395                              | Redeemed                                     | MSYSAB0000165                               |
| Morgan Stanley 719 | 912795LD1            | 10/3/2002     | 7/11/2002                            | \$ 100,000,000             | \$ (99,619,705)      | MSYSAB0000160                               | 10/3/2002                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 380,295                              | Redeemed                                     | MSYSAB0000169                               |
| Morgan Stanley 719 | 912795LH2            | 10/31/2002    | 7/18/2002                            | \$ 100,000,000             | \$ (99,530,405)      | MSYSAB0000160                               | 10/31/2002                          | \$ (100,000,000)               | \$ 100,000,000                | \$ 469,595                              | Redeemed                                     | MSYSAB0000169                               |
| Morgan Stanley 719 | 912795LK5            | 11/14/2002    | 7/25/2002                            | \$ 100,000,000             | \$ (99,533,305)      | MSYSAB0000160                               | 11/14/2002                          | \$ (100,000,000)               | \$ 100,000,000                | \$ 466,695                              | Redeemed                                     | MSYSAB0000172                               |
| Morgan Stanley 719 | 912795LM1            | 11/29/2002    | 8/1/2002                             | \$ 100,000,000             | \$ (99,463,305)      | MSYSAB0000163                               | 11/29/2002                          | \$ (100,000,000)               | \$ 100,000,000                | \$ 536,695                              | Redeemed                                     | MSYSAB0000172                               |
| Morgan Stanley 719 | 912795LX7            | 2/6/2003      | 9/12/2002                            | \$ 100,000,000             | \$ (99,348,705)      | MSYSAB0000165                               | 1/30/2003<br>2/6/2003               | \$ (100,000,000)               | \$ 99,997,755                 | \$ 649,050                              | \$10M sold for \$9,997,755; \$90M redeemed   | MSYSAB0000178<br>MSYSAB0000181              |
| Morgan Stanley 719 | 912795LY5            | 2/13/2003     | 10/3/2002                            | \$ 100,000,000             | \$ (99,468,005)      | MSYSAB0000169                               | 2/13/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 531,995                              | Redeemed                                     | MSYSAB0000181                               |
| Morgan Stanley 719 | 912795LZ2            | 2/20/2003     | 10/31/2002                           | \$ 100,000,000             | \$ (99,567,605)      | MSYSAB0000169                               | 2/20/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 432,395                              | Redeemed                                     | MSYSAB0000181                               |
| Morgan Stanley 719 | 912795MB4            | 3/6/2003      | 11/14/2002                           | \$ 100,000,000             | \$ (99,648,405)      | MSYSAB0000172                               | 3/6/2003                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 351,595                              | Redeemed                                     | MSYSAB0000185                               |
| Morgan Stanley 719 | 912795MC2            | 3/13/2003     | 11/29/2002                           | \$ 100,000,000             | \$ (99,670,705)      | MSYSAB0000172                               | 3/13/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 329,295                              | Redeemed                                     | MSYSAB0000185                               |
| Morgan Stanley 719 | 912795MD0            | 3/20/2003     | 2/6/2003                             | \$ 90,000,000              | \$ (89,888,675)      | MSYSAB0000181                               | 3/20/2003                           | \$ (90,000,000)                | \$ 90,000,000                 | \$ 111,325                              | Redeemed                                     | MSYSAB0000185                               |
| Morgan Stanley 719 | 912795ME8            | 3/27/2003     | 2/13/2003                            | \$ 100,000,000             | \$ (99,876,305)      | MSYSAB0000181                               | 3/27/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 123,695                              | Redeemed                                     | MSYSAB0000185                               |
| Morgan Stanley 719 | 912795MF5            | 4/3/2003      | 2/20/2003                            | \$ 100,000,000             | \$ (99,874,005)      | MSYSAB0000181                               | 4/3/2003                            | \$ (100,000,000)               | \$ 100,000,000                | \$ 125,995                              | Redeemed                                     | MSYSAB0000189                               |
| Morgan Stanley 719 | 912795MG3            | 4/10/2003     | 3/6/2003                             | \$ 100,000,000             | \$ (99,894,005)      | MSYSAB0000185                               | 4/10/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 105,995                              | Redeemed                                     | MSYSAB0000189                               |
| Morgan Stanley 719 | 912795MH1            | 4/17/2003     | 3/13/2003                            | \$ 100,000,000             | \$ (99,902,305)      | MSYSAB0000185                               | 4/17/2003                           | \$ (100,000,000)               | \$ 100,000,000                | \$ 97,695                               | Redeemed                                     | MSYSAB0000189                               |
| Morgan Stanley 719 | 912795ML2            | 5/8/2003      | 3/20/2003                            | \$ 90,000,000              | \$ (89,872,025)      | MSYSAB0000185                               | 5/8/2003                            | \$ (90,000,000)                | \$ 90,000,000                 | \$ 127,975                              | Redeemed                                     | MSYSAB0000192                               |
| Morgan Stanley 719 | 912795MM0            | 5/15/2003     | 3/27/2003                            | \$ 85,000,000              | \$ (84,875,055)      | MSYSAB0000185                               | 5/15/2003                           | \$ (85,000,000)                | \$ 85,000,000                 | \$ 124,945                              | Redeemed                                     | MSYSAB0000192                               |

## Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

| Purchases of Treasury Bills |                      |               |                       |                            |                      | Sales/Redemptions of Treasury Bills         |                         |                                |                               |   |  |   |
|-----------------------------|----------------------|---------------|-----------------------|----------------------------|----------------------|---|-------------------------|--------------------------------|-------------------------------|---|--|---|
| Brokerage Account           | CUSIP <sup>[1]</sup> | Maturity Date | Purchase Date(s)      | Total Face Value Purchased | Total Purchase Price | Brokerage Account Statement Bates Reference | Sale/Redemption Date(s) | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity         | Brokerage Account Statement Bates Reference |
| Morgan Stanley 719          | 912795MN8            | 5/22/2003     | 4/3/2003              | \$ 100,000,000             | \$ (99,859,805)      | MSYSAB0000189                               | 5/22/2003               | \$ (100,000,000)               | \$ 100,000,000                | \$ 140,195                              | Redeemed                                   | MSYSAB0000192                               |
| Morgan Stanley 719          | 912795MP3            | 5/29/2003     | 4/10/2003             | \$ 100,000,000             | \$ (99,857,105)      | MSYSAB0000189                               | 5/29/2003               | \$ (100,000,000)               | \$ 100,000,000                | \$ 142,895                              | Redeemed                                   | MSYSAB0000192                               |
| Morgan Stanley 719          | 912795MQ1            | 6/5/2003      | 4/17/2003             | \$ 100,000,000             | \$ (99,855,705)      | MSYSAB0000189                               | 6/5/2003                | \$ (100,000,000)               | \$ 100,000,000                | \$ 144,295                              | Redeemed                                   | MSYSAB0000196                               |
| Morgan Stanley 719          | 912795NG2            | 8/7/2003      | 5/8/2003              | \$ 90,000,000              | \$ (89,763,395)      | MSYSAB0000192                               | 8/7/2003                | \$ (90,000,000)                | \$ 90,000,000                 | \$ 236,605                              | Redeemed                                   | MSYSAB0000199                               |
| Morgan Stanley 719          | 912795NH0            | 8/14/2003     | 5/15/2003             | \$ 85,000,000              | \$ (84,787,335)      | MSYSAB0000192                               | 6/26/2003<br>8/14/2003  | \$ (85,000,000)                | \$ 84,989,245                 | \$ 201,910                              | \$10M sold for \$9,989,245; \$75M redeemed | MSYSAB0000196<br>MSYSAB0000199              |
| Morgan Stanley 719          | 912795NJ6            | 8/21/2003     | 5/22/2003             | \$ 100,000,000             | \$ (99,757,305)      | MSYSAB0000192                               | 8/21/2003               | \$ (100,000,000)               | \$ 100,000,000                | \$ 242,695                              | Redeemed                                   | MSYSAB0000199                               |
| Morgan Stanley 719          | 912795NK3            | 8/28/2003     | 5/29/2003             | \$ 100,000,000             | \$ (99,742,205)      | MSYSAB0000192                               | 8/28/2003               | \$ (100,000,000)               | \$ 100,000,000                | \$ 257,795                              | Redeemed                                   | MSYSAB0000199                               |
| Morgan Stanley 719          | 912795NL1            | 9/4/2003      | 6/5/2003              | \$ 100,000,000             | \$ (99,754,805)      | MSYSAB0000196                               | 9/4/2003                | \$ (100,000,000)               | \$ 100,000,000                | \$ 245,195                              | Redeemed                                   | MSYSAB0000207                               |
| Morgan Stanley 719          | 912795NS6            | 10/16/2003    | 8/7/2003              | \$ 90,000,000              | \$ (89,851,235)      | MSYSAB0000199                               | 9/26/2003               | \$ (90,000,000)                | \$ 89,956,525                 | \$ 105,290                              | Sold                                       | MSYSAB0000207                               |
| Morgan Stanley 719          | 912795NT4            | 10/23/2003    | 8/14/2003             | \$ 75,000,000              | \$ (74,878,955)      | MSYSAB0000199                               | 10/23/2003              | \$ (75,000,000)                | \$ 75,000,000                 | \$ 121,045                              | Redeemed                                   | MSYSAB0000215                               |
| Morgan Stanley 719          | 912795NU1            | 10/30/2003    | 8/21/2003             | \$ 100,000,000             | \$ (99,835,705)      | MSYSAB0000199                               | 10/30/2003              | \$ (100,000,000)               | \$ 100,000,000                | \$ 164,295                              | Redeemed                                   | MSYSAB0000215                               |
| Morgan Stanley 719          | 912795NV9            | 11/6/2003     | 8/28/2003             | \$ 100,000,000             | \$ (99,826,905)      | MSYSAB0000199                               | 11/6/2003               | \$ (100,000,000)               | \$ 100,000,000                | \$ 173,095                              | Redeemed                                   | MSYSAB0000222                               |
| Morgan Stanley 719          | 912795NW7            | 11/13/2003    | 9/4/2003              | \$ 100,000,000             | \$ (99,827,905)      | MSYSAB0000207                               | 11/13/2003              | \$ (100,000,000)               | \$ 100,000,000                | \$ 172,095                              | Redeemed                                   | MSYSAB0000222                               |
| Morgan Stanley 719          | 912795NX5            | 11/20/2003    | 10/23/2003            | \$ 75,000,000              | \$ (74,951,555)      | MSYSAB0000215                               | 11/20/2003              | \$ (75,000,000)                | \$ 75,000,000                 | \$ 48,445                               | Redeemed                                   | MSYSAB0000222                               |
| Morgan Stanley 719          | 912795NZ0            | 12/4/2003     | 10/30/2003            | \$ 80,000,000              | \$ (79,933,925)      | MSYSAB0000215                               | 12/4/2003               | \$ (80,000,000)                | \$ 80,000,000                 | \$ 66,075                               | Redeemed                                   | MSYSAB0000229                               |
| Morgan Stanley 719          | 912795PA3            | 12/11/2003    | 11/6/2003             | \$ 100,000,000             | \$ (99,920,305)      | MSYSAB0000222                               | 12/11/2003              | \$ (100,000,000)               | \$ 100,000,000                | \$ 79,695                               | Redeemed                                   | MSYSAB0000229                               |
| Morgan Stanley 719          | 912795PB1            | 12/18/2003    | 11/13/2003            | \$ 100,000,000             | \$ (99,923,205)      | MSYSAB0000222                               | 12/18/2003              | \$ (100,000,000)               | \$ 100,000,000                | \$ 76,795                               | Redeemed                                   | MSYSAB0000229                               |
| Morgan Stanley 719          | 912795PJ4            | 2/5/2004      | 11/20/2003            | \$ 75,000,000              | \$ (74,862,080)      | MSYSAB0000222                               | 2/5/2004                | \$ (75,000,000)                | \$ 75,000,000                 | \$ 137,920                              | Redeemed                                   | MSYSAB0000237                               |
| Morgan Stanley 719          | 912795PV7            | 4/22/2004     | 12/11/2003            | \$ 100,000,000             | \$ (99,678,605)      | MSYSAB0000229                               | 4/22/2004               | \$ (100,000,000)               | \$ 100,000,000                | \$ 321,395                              | Redeemed                                   | MSYSAB0000249                               |
| Morgan Stanley 719          | 912795PZ8            | 5/20/2004     | 2/5/2004              | \$ 75,000,000              | \$ (74,816,255)      | MSYSAB0000237                               | 5/20/2004               | \$ (75,000,000)                | \$ 75,000,000                 | \$ 183,745                              | Redeemed                                   | MSYSAB0000255                               |
| Morgan Stanley 719          | 912795QB0            | 6/3/2004      | 12/18/2003            | \$ 100,000,000             | \$ (99,589,305)      | MSYSAB0000229                               | 6/3/2004                | \$ (100,000,000)               | \$ 100,000,000                | \$ 410,695                              | Redeemed                                   | MSYSAB0000261                               |
| Morgan Stanley 719          | 912795QY0            | 8/19/2004     | 4/22/2004             | \$ 100,000,000             | \$ (99,679,405)      | MSYSAB0000249                               | 8/19/2004               | \$ (100,000,000)               | \$ 100,000,000                | \$ 320,595                              | Redeemed                                   | MSYSAB0000267                               |
| Morgan Stanley 719          | 912795RA1            | 9/2/2004      | 5/20/2004             | \$ 75,000,000              | \$ (74,783,480)      | MSYSAB0000255                               | 9/2/2004                | \$ (75,000,000)                | \$ 75,000,000                 | \$ 216,520                              | Redeemed                                   | MSYSAB0000273                               |
| Morgan Stanley 719          | 912795RC7            | 9/16/2004     | 6/3/2004              | \$ 50,000,000              | \$ (49,837,405)      | MSYSAB0000261                               | 9/16/2004               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 162,595                              | Redeemed                                   | MSYSAB0000273                               |
| Morgan Stanley 719          | 912795RD5            | 9/23/2004     | 6/3/2004              | \$ 50,000,000              | \$ (49,825,005)      | MSYSAB0000261                               | 9/23/2004               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 174,995                              | Redeemed                                   | MSYSAB0000273                               |
| Morgan Stanley 719          | 912795RQ6            | 12/9/2004     | 8/19/2004             | \$ 100,000,000             | \$ (99,548,905)      | MSYSAB0000267                               | 12/9/2004               | \$ (100,000,000)               | \$ 100,000,000                | \$ 451,095                              | Redeemed                                   | MSYSAB0000281                               |
| Morgan Stanley 719          | 912795RR4            | 12/16/2004    | 9/2/2004              | \$ 75,000,000              | \$ (74,666,405)      | MSYSAB0000273                               | 12/16/2004              | \$ (75,000,000)                | \$ 75,000,000                 | \$ 333,595                              | Redeemed                                   | MSYSAB0000281                               |
| Morgan Stanley 719          | 912795RU7            | 1/6/2005      | 9/16/2004             | \$ 50,000,000              | \$ (49,744,105)      | MSYSAB0000273                               | 1/6/2005                | \$ (50,000,000)                | \$ 50,000,000                 | \$ 255,895                              | Redeemed                                   | MSYSAB0000289                               |
| Morgan Stanley 719          | 912795RV5            | 1/13/2005     | 9/23/2004             | \$ 50,000,000              | \$ (49,739,455)      | MSYSAB0000273                               | 1/13/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 260,545                              | Redeemed                                   | MSYSAB0000289                               |
| Morgan Stanley 719          | 912795RY9            | 2/3/2005      | 12/9/2004             | \$ 100,000,000             | \$ (99,688,905)      | MSYSAB0000281                               | 2/3/2005                | \$ (100,000,000)               | \$ 100,000,000                | \$ 311,095                              | Redeemed                                   | MSYSAB0000297                               |
| Morgan Stanley 719          | 912795RZ6            | 2/10/2005     | 12/16/2004            | \$ 75,000,000              | \$ (74,770,205)      | MSYSAB0000281                               | 2/10/2005               | \$ (75,000,000)                | \$ 75,000,000                 | \$ 229,795                              | Redeemed                                   | MSYSAB0000297                               |
| Morgan Stanley 719          | 912795SE2            | 3/17/2005     | 1/6/2005              | \$ 50,000,000              | \$ (49,794,405)      | MSYSAB0000289                               | 3/17/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 205,595                              | Redeemed                                   | MSYSAB0000305                               |
| Morgan Stanley 719          | 912795SF9            | 3/24/2005     | 1/13/2005             | \$ 50,000,000              | \$ (49,793,905)      | MSYSAB0000289                               | 3/24/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 206,095                              | Redeemed                                   | MSYSAB0000305                               |
| Morgan Stanley 719          | 912795SK8            | 4/21/2005     | 2/3/2005<br>2/10/2005 | \$ 175,000,000             | \$ (174,159,685)     | MSYSAB0000297                               | 4/21/2005               | \$ (175,000,000)               | \$ 175,000,000                | \$ 840,315                              | Redeemed                                   | MSYSAB0000312                               |
| Morgan Stanley 719          | 912795SR3            | 6/2/2005      | 4/21/2005             | \$ 75,000,000              | \$ (74,769,905)      | MSYSAB0000312                               | 6/2/2005                | \$ (75,000,000)                | \$ 75,000,000                 | \$ 230,095                              | Redeemed                                   | MSYSAB0000318                               |
| Morgan Stanley 719          | 912795SS1            | 6/9/2005      | 4/21/2005             | \$ 100,000,000             | \$ (99,639,305)      | MSYSAB0000312                               | 6/9/2005                | \$ (100,000,000)               | \$ 100,000,000                | \$ 360,695                              | Redeemed                                   | MSYSAB0000318                               |
| Morgan Stanley 719          | 912795ST9            | 6/16/2005     | 3/17/2005             | \$ 50,000,000              | \$ (49,661,305)      | MSYSAB0000305                               | 6/16/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 338,695                              | Redeemed                                   | MSYSAB0000318                               |
| Morgan Stanley 719          | 912795SU6            | 6/23/2005     | 3/24/2005             | \$ 50,000,000              | \$ (49,653,705)      | MSYSAB0000305                               | 6/23/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 346,295                              | Redeemed                                   | MSYSAB0000318                               |
| Morgan Stanley 719          | 912795VN8            | 8/25/2005     | 3/18/2005             | \$ 50,000,000              | \$ (49,354,455)      | MSYSAB0000305                               | 8/25/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 645,545                              | Redeemed                                   | MSYSAB0000326                               |
| Morgan Stanley 719          | 912795VP3            | 9/1/2005      | 3/18/2005<br>6/2/2005 | \$ 175,000,000             | \$ (173,100,511)     | MSYSAB0000305<br>MSYSAB0000318              | 9/1/2005                | \$ (175,000,000)               | \$ 175,000,000                | \$ 1,899,490                            | Redeemed                                   | MSYSAB0000332                               |
| Morgan Stanley 719          | 912795VQ1            | 9/8/2005      | 6/9/2005              | \$ 100,000,000             | \$ (99,269,505)      | MSYSAB0000318                               | 9/8/2005                | \$ (100,000,000)               | \$ 100,000,000                | \$ 730,495                              | Redeemed                                   | MSYSAB0000332                               |
| Morgan Stanley 719          | 912795VR9            | 9/15/2005     | 6/16/2005             | \$ 50,000,000              | \$ (49,636,005)      | MSYSAB0000318                               | 9/15/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 363,995                              | Redeemed                                   | MSYSAB0000332                               |
| Morgan Stanley 719          | 912795VS7            | 9/22/2005     | 6/23/2005             | \$ 50,000,000              | \$ (49,632,205)      | MSYSAB0000318                               | 9/22/2005               | \$ (50,000,000)                | \$ 50,000,000                 | \$ 367,795                              | Redeemed                                   | MSYSAB0000332                               |

Treasury Bill Activity in Six of the 8 Brokerage Accounts - Purchases, Sales/Redemptions, and Interest

|                    |                      |               | Purchases of Treasury Bills |                            |                            |   | Sales/Redemptions of Treasury Bills |                                |                               |   |                                    |   |
|--------------------|----------------------|---------------|-----------------------------|----------------------------|----------------------------|---|-------------------------------------|--------------------------------|-------------------------------|---|------------------------------------|---|
| Brokerage Account  | CUSIP <sup>[1]</sup> | Maturity Date | Purchase Date(s)            | Total Face Value Purchased | Total Purchase Price       | Brokerage Account Statement Bates Reference | Sale/Redemption Date(s)             | Total Face Value Sold/Redeemed | Proceeds From Sale/Redemption | Interest (Proceeds Less Purchase Price) | Redeemed or Sold Prior to Maturity | Brokerage Account Statement Bates Reference |
| Morgan Stanley 719 | 912795WM9            | 2/2/2006      | 9/8/2005                    | \$ 100,000,000             | \$ (98,587,205)            | MSYSAB0000332                               | 9/30/2005                           | \$ (100,000,000)               | \$ 98,737,795                 | \$ 150,590                              | Sold                               | MSYSAB0000332                               |
| Morgan Stanley 719 | 912795WN7            | 2/9/2006      | 8/31/2005                   | \$ 75,000,000              | \$ (73,788,380)            | MSYSAB0000326                               | 10/12/2005<br>11/2/2005             | \$ (75,000,000)                | \$ 74,104,865                 | \$ 316,484                              | Sold                               | MSYSAB0000341<br>MSYSAB0000348              |
| Morgan Stanley 719 | 912795WP2            | 2/16/2006     | 9/1/2005                    | \$ 75,000,000              | \$ (73,750,505)            | MSYSAB0000332                               | 10/28/2005<br>12/14/2005            | \$ (75,000,000)                | \$ 74,232,065                 | \$ 481,559                              | Sold                               | MSYSAB0000341<br>MSYSAB0000355              |
| Morgan Stanley 719 | 912795WQ0            | 2/23/2006     | 8/25/2005                   | \$ 50,000,000              | \$ (49,090,005)            | MSYSAB0000326                               | 1/5/2006<br>1/9/2006                | \$ (50,000,000)                | \$ 49,739,840                 | \$ 649,834                              | Sold                               | MSYSAB0000362<br>MSYSAB0000363              |
| Morgan Stanley 719 | 912795WR8            | 3/2/2006      | 9/1/2005                    | \$ 100,000,000             | \$ (98,174,905)            | MSYSAB0000332                               | 1/5/2006                            | \$ (100,000,000)               | \$ 99,369,195                 | \$ 1,194,290                            | Sold                               | MSYSAB0000362                               |
| Morgan Stanley 719 | 912795WS6            | 3/9/2006      | 9/15/2005<br>9/22/2005      | \$ 100,000,000             | \$ (98,283,011)            | MSYSAB0000332                               | 11/2/2005                           | \$ (100,000,000)               | \$ 98,599,495                 | \$ 316,484                              | Sold                               | MSYSAB0000348                               |
|                    |                      |               |                             | <u>\$ 10,749,346,000</u>   | <u>\$ (10,681,562,896)</u> |   |                                     |                                |                               |   |                                    |   |
|                    |                      |               |                             |                            |                            |   |                                     | <u>\$ (10,749,346,000)</u>     | <u>\$ 10,743,663,300</u>      | <u>\$ 62,100,403</u>                    |                                    |   |

<sup>[1]</sup> When CUSIP numbers were not identified in the transaction description per the brokerage account statement, I referred to the Treasury Direct.gov website to identify the CUSIP number based on the maturity date of the Treasury Bill. See Auction Query, TreasuryDirect, [https://treasurydirect.gov/instit/annceresult/annceresult\\_query.htm](https://treasurydirect.gov/instit/annceresult/annceresult_query.htm) (last visited Jan. 9, 2019).